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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 05/11/2019

TO DATE : 05/11/2019

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Contract	Strike	C/P	Buy/Sell	No. of Contracts
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#### New Inflation Linked Index

IGOV On 07/11/2019	Index Future		Buy	1	0.00
IGOV On 07/11/2019	Index Future		Sell	1	0.00
IGOV On 07/11/2019	Index Future		Buy	7	0.00
IGOV On 07/11/2019	Index Future		Sell	7	0.00
IGOV On 07/11/2019	Index Future		Buy	35	0.00
IGOV On 07/11/2019	Index Future		Sell	35	0.00
IGOV On 07/11/2019	Index Future		Sell	36	0.00
IGOV On 07/11/2019	Index Future		Buy	36	0.00
IGOV On 07/05/2020	Index Future		Buy	36	0.00
IGOV On 07/05/2020	Index Future		Sell	36	0.00

#### R186 Bond Future

R186 On 07/11/2019	Bond Future		Buy	75	0.00
R186 On 07/11/2019	Bond Future		Sell	75	0.00

R186 On 07/11/2019	Bond Future	Buy	75	0.00
R186 On 07/11/2019	Bond Future	Sell	75	0.00
R186 On 06/02/2020	Bond Future	Buy	75	0.00
R186 On 06/02/2020	Bond Future	Sell	75	0.00
R186 On 06/02/2020	Bond Future	Sell	75	0.00
R186 On 06/02/2020	Bond Future	Buy	75	0.00
R186 On 06/02/2020	Bond Future	Sell	100	0.00
R186 On 06/02/2020	Bond Future	Buy	100	0.00
R186 On 07/11/2019	Bond Future	Buy	160	0.00
R186 On 07/11/2019	Bond Future	Sell	160	0.00
R186 On 06/02/2020	Bond Future	Buy	160	0.00
R186 On 06/02/2020	Bond Future	Sell	160	0.00
R186 On 06/02/2020	Bond Future	Sell	162	0.00
R186 On 06/02/2020	Bond Future	Buy	162	0.00
R186 On 06/02/2020	Bond Future	Sell	200	0.00
R186 On 06/02/2020	Bond Future	Buy	200	0.00
R186 On 06/02/2020	Bond Future	Sell	200	0.00
R186 On 06/02/2020	Bond Future	Buy	200	0.00
R186 On 06/02/2020	Bond Future	Sell	855	0.00
R186 On 06/02/2020	Bond Future	Buy	855	0.00
R186 On 06/02/2020	Bond Future	Buy	1,017	0.00
R186 On 06/02/2020	Bond Future	Sell	1,017	0.00

**R2023 Bond Future**

R023 On 07/05/2020	Bond Future	Buy	8	0.00
R023 On 07/05/2020	Bond Future	Sell	8	0.00

**R2030 Bond Future**

2030 On 06/02/2020	Bond Future	Sell	36	0.00
2030 On 06/02/2020	Bond Future	Buy	36	0.00
2030 On 06/02/2020	Bond Future	Sell	53	0.00
2030 On 06/02/2020	Bond Future	Buy	53	0.00
2030 On 06/02/2020	Bond Future	Sell	56	0.00
2030 On 06/02/2020	Bond Future	Buy	56	0.00
2030 On 06/02/2020	Bond Future	Sell	63	0.00
2030 On 06/02/2020	Bond Future	Buy	63	0.00
2030 On 06/02/2020	Bond Future	Sell	100	0.00
2030 On 06/02/2020	Bond Future	Buy	100	0.00
2030 On 06/02/2020	Bond Future	Sell	100	0.00
2030 On 06/02/2020	Bond Future	Buy	100	0.00
2030 On 06/02/2020	Bond Future	Buy	145	0.00
2030 On 06/02/2020	Bond Future	Sell	145	0.00

**R2032 Bond Future**

2032 On 06/02/2020	Bond Future	Sell	12	0.00
2032 On 06/02/2020	Bond Future	Buy	12	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2032 On 07/11/2019	Bond Future		Buy	17	0.00
2032 On 07/11/2019	Bond Future		Sell	17	0.00
2032 On 06/02/2020	Bond Future		Sell	17	0.00
2032 On 06/02/2020	Bond Future		Buy	17	0.00
2032 On 06/02/2020	Bond Future		Sell	35	0.00
2032 On 06/02/2020	Bond Future		Buy	35	0.00
2032 On 07/11/2019	Bond Future		Buy	106	0.00
2032 On 07/11/2019	Bond Future		Sell	106	0.00
2032 On 06/02/2020	Bond Future		Sell	106	0.00
2032 On 06/02/2020	Bond Future		Buy	106	0.00
2032 On 07/11/2019	Bond Future		Buy	123	0.00
2032 On 07/11/2019	Bond Future		Sell	123	0.00
2032 On 07/11/2019	Bond Future		Buy	123	0.00
2032 On 07/11/2019	Bond Future		Sell	123	0.00
2032 On 06/02/2020	Bond Future		Buy	123	0.00
2032 On 06/02/2020	Bond Future		Sell	123	0.00
2032 On 06/02/2020	Bond Future		Sell	123	0.00
2032 On 06/02/2020	Bond Future		Buy	123	0.00
2032 On 06/02/2020	Bond Future		Sell	689	0.00
2032 On 06/02/2020	Bond Future		Buy	689	0.00
2032 On 06/02/2020	Bond Future		Sell	736	0.00
2032 On 06/02/2020	Bond Future		Buy	736	0.00
<b>R2035 Bond Future</b>					
R035 On 07/11/2019	Bond Future		Buy	1	0.00
R035 On 07/11/2019	Bond Future		Sell	1	0.00
R035 On 06/02/2020	Bond Future		Sell	1	0.00
R035 On 06/02/2020	Bond Future		Buy	1	0.00
R035 On 07/11/2019	Bond Future		Buy	2	0.00
R035 On 07/11/2019	Bond Future		Sell	2	0.00
R035 On 06/02/2020	Bond Future		Sell	2	0.00
R035 On 06/02/2020	Bond Future		Buy	2	0.00
R035 On 06/02/2020	Bond Future		Sell	5	0.00
R035 On 06/02/2020	Bond Future		Buy	5	0.00
R035 On 07/11/2019	Bond Future		Sell	10	0.00
R035 On 07/11/2019	Bond Future		Buy	10	0.00
R035 On 06/02/2020	Bond Future		Buy	10	0.00
R035 On 06/02/2020	Bond Future		Sell	10	0.00
R035 On 07/11/2019	Bond Future		Buy	22	0.00
R035 On 07/11/2019	Bond Future		Sell	22	0.00
R035 On 06/02/2020	Bond Future		Sell	22	0.00
R035 On 06/02/2020	Bond Future		Buy	22	0.00

R035 On 06/02/2020	Bond Future	Sell	30	0.00
R035 On 06/02/2020	Bond Future	Buy	30	0.00
R035 On 06/02/2020	Bond Future	Buy	35	0.00
R035 On 06/02/2020	Bond Future	Sell	35	0.00
R035 On 06/02/2020	Bond Future	Sell	35	0.00
R035 On 06/02/2020	Bond Future	Buy	35	0.00
R035 On 07/11/2019	Bond Future	Buy	111	0.00
R035 On 07/11/2019	Bond Future	Sell	111	0.00
R035 On 06/02/2020	Bond Future	Sell	111	0.00
R035 On 06/02/2020	Bond Future	Buy	111	0.00
R035 On 07/11/2019	Bond Future	Buy	136	0.00
R035 On 07/11/2019	Bond Future	Sell	136	0.00
R035 On 07/11/2019	Bond Future	Buy	136	0.00
R035 On 07/11/2019	Bond Future	Sell	136	0.00
R035 On 06/02/2020	Bond Future	Sell	136	0.00
R035 On 06/02/2020	Bond Future	Buy	136	0.00
R035 On 06/02/2020	Bond Future	Sell	136	0.00
R035 On 06/02/2020	Bond Future	Buy	136	0.00

**R2037 Bond Future**

2037 On 07/11/2019	Bond Future	Buy	1	0.00
2037 On 07/11/2019	Bond Future	Sell	1	0.00
2037 On 06/02/2020	Bond Future	Sell	1	0.00
2037 On 06/02/2020	Bond Future	Buy	1	0.00
2037 On 07/11/2019	Bond Future	Buy	28	0.00
2037 On 07/11/2019	Bond Future	Sell	28	0.00
2037 On 06/02/2020	Bond Future	Sell	28	0.00
2037 On 06/02/2020	Bond Future	Buy	28	0.00
2037 On 07/11/2019	Bond Future	Buy	175	0.00
2037 On 07/11/2019	Bond Future	Sell	175	0.00
2037 On 06/02/2020	Bond Future	Sell	175	0.00
2037 On 06/02/2020	Bond Future	Buy	175	0.00
2037 On 07/11/2019	Bond Future	Buy	204	0.00
2037 On 07/11/2019	Bond Future	Sell	204	0.00
2037 On 07/11/2019	Bond Future	Sell	204	0.00
2037 On 07/11/2019	Bond Future	Buy	204	0.00
2037 On 07/11/2019	Bond Future	Sell	204	0.00
2037 On 07/11/2019	Bond Future	Buy	204	0.00
2037 On 06/02/2020	Bond Future	Sell	204	0.00
2037 On 06/02/2020	Bond Future	Buy	204	0.00
2037 On 06/02/2020	Bond Future	Buy	204	0.00
2037 On 06/02/2020	Bond Future	Sell	204	0.00

**R2040 Bond Future**

2040 On 07/11/2019	Bond Future	Buy	1	0.00
2040 On 07/11/2019	Bond Future	Sell	1	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts
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2040 On 06/02/2020	Bond Future		Sell	1	0.00
2040 On 06/02/2020	Bond Future		Buy	1	0.00
2040 On 07/11/2019	Bond Future		Buy	2	0.00
2040 On 07/11/2019	Bond Future		Sell	2	0.00
2040 On 06/02/2020	Bond Future		Sell	2	0.00
2040 On 06/02/2020	Bond Future		Buy	2	0.00
2040 On 07/11/2019	Bond Future		Buy	43	0.00
2040 On 07/11/2019	Bond Future		Sell	43	0.00
2040 On 06/02/2020	Bond Future		Sell	43	0.00
2040 On 06/02/2020	Bond Future		Buy	43	0.00
2040 On 07/11/2019	Bond Future		Buy	268	0.00
2040 On 07/11/2019	Bond Future		Sell	268	0.00
2040 On 06/02/2020	Bond Future		Sell	268	0.00
2040 On 06/02/2020	Bond Future		Buy	268	0.00
2040 On 07/11/2019	Bond Future		Sell	314	0.00
2040 On 07/11/2019	Bond Future		Buy	314	0.00
2040 On 07/11/2019	Bond Future		Sell	314	0.00
2040 On 07/11/2019	Bond Future		Buy	314	0.00
2040 On 07/11/2019	Bond Future		Sell	314	0.00
2040 On 07/11/2019	Bond Future		Buy	314	0.00
2040 On 06/02/2020	Bond Future		Buy	314	0.00
2040 On 06/02/2020	Bond Future		Sell	314	0.00
2040 On 06/02/2020	Bond Future		Sell	314	0.00
2040 On 06/02/2020	Bond Future		Buy	314	0.00

**R2044 Bond Future**

2044 On 07/11/2019	Bond Future		Buy	9	0.00
2044 On 07/11/2019	Bond Future		Sell	9	0.00
2044 On 06/02/2020	Bond Future		Sell	9	0.00
2044 On 06/02/2020	Bond Future		Buy	9	0.00
2044 On 07/11/2019	Bond Future		Buy	27	0.00
2044 On 07/11/2019	Bond Future		Sell	27	0.00
2044 On 06/02/2020	Bond Future		Sell	27	0.00
2044 On 06/02/2020	Bond Future		Buy	27	0.00
2044 On 07/11/2019	Bond Future		Buy	43	0.00
2044 On 07/11/2019	Bond Future		Sell	43	0.00
2044 On 06/02/2020	Bond Future		Sell	43	0.00
2044 On 06/02/2020	Bond Future		Buy	43	0.00
2044 On 07/11/2019	Bond Future		Buy	150	0.00
2044 On 07/11/2019	Bond Future		Sell	150	0.00
2044 On 06/02/2020	Bond Future		Sell	150	0.00
2044 On 06/02/2020	Bond Future		Buy	150	0.00

2044 On 07/11/2019	Bond Future	Sell	229	0.00
2044 On 07/11/2019	Bond Future	Buy	229	0.00
2044 On 06/02/2020	Bond Future	Buy	229	0.00
2044 On 06/02/2020	Bond Future	Sell	229	0.00

**R2048 Bond Future**

R248 On 07/11/2019	Bond Future	Buy	1	0.00
R248 On 07/11/2019	Bond Future	Sell	1	0.00
R248 On 06/02/2020	Bond Future	Sell	1	0.00
R248 On 06/02/2020	Bond Future	Buy	1	0.00
R248 On 07/11/2019	Bond Future	Buy	2	0.00
R248 On 07/11/2019	Bond Future	Sell	2	0.00
R248 On 06/02/2020	Bond Future	Sell	2	0.00
R248 On 06/02/2020	Bond Future	Buy	2	0.00
R248 On 07/11/2019	Bond Future	Buy	3	0.00
R248 On 07/11/2019	Bond Future	Sell	3	0.00
R248 On 06/02/2020	Bond Future	Sell	3	0.00
R248 On 06/02/2020	Bond Future	Buy	3	0.00
R248 On 07/11/2019	Bond Future	Buy	7	0.00
R248 On 07/11/2019	Bond Future	Sell	7	0.00
R248 On 06/02/2020	Bond Future	Sell	7	0.00
R248 On 06/02/2020	Bond Future	Buy	7	0.00
R248 On 07/11/2019	Bond Future	Buy	11	0.00
R248 On 07/11/2019	Bond Future	Sell	11	0.00
R248 On 06/02/2020	Bond Future	Sell	11	0.00
R248 On 06/02/2020	Bond Future	Buy	11	0.00
R248 On 07/11/2019	Bond Future	Buy	28	0.00
R248 On 07/11/2019	Bond Future	Sell	28	0.00
R248 On 06/02/2020	Bond Future	Sell	28	0.00
R248 On 06/02/2020	Bond Future	Buy	28	0.00
R248 On 07/11/2019	Bond Future	Buy	39	0.00
R248 On 07/11/2019	Bond Future	Sell	39	0.00
R248 On 06/02/2020	Bond Future	Sell	39	0.00
R248 On 06/02/2020	Bond Future	Buy	39	0.00
R248 On 07/11/2019	Bond Future	Sell	48	0.00
R248 On 07/11/2019	Bond Future	Buy	48	0.00
R248 On 07/11/2019	Bond Future	Sell	48	0.00
R248 On 07/11/2019	Bond Future	Buy	48	0.00
R248 On 06/02/2020	Bond Future	Sell	48	0.00
R248 On 06/02/2020	Bond Future	Buy	48	0.00
R248 On 06/02/2020	Bond Future	Buy	48	0.00
R248 On 06/02/2020	Bond Future	Buy	48	0.00
R248 On 06/02/2020	Bond Future	Sell	48	0.00
R248 On 07/11/2019	Bond Future	Buy	240	0.00
R248 On 07/11/2019	Bond Future	Sell	240	0.00
R248 On 06/02/2020	Bond Future	Sell	240	0.00
R248 On 06/02/2020	Bond Future	Buy	240	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R248 On 07/11/2019	Bond Future		Buy	283	0.00
R248 On 07/11/2019	Bond Future		Sell	283	0.00
R248 On 07/11/2019	Bond Future		Sell	283	0.00
R248 On 07/11/2019	Bond Future		Buy	283	0.00
R248 On 07/11/2019	Bond Future		Buy	283	0.00
R248 On 07/11/2019	Bond Future		Sell	283	0.00
R248 On 06/02/2020	Bond Future		Sell	283	0.00
R248 On 06/02/2020	Bond Future		Buy	283	0.00
R248 On 06/02/2020	Bond Future		Buy	283	0.00
R248 On 06/02/2020	Bond Future		Sell	283	0.00
<b>R208 Bond Futures</b>					
R208 On 06/02/2020	Bond Future		Buy	4	0.00
R208 On 06/02/2020	Bond Future		Sell	4	0.00
R208 On 06/02/2020	Bond Future		Buy	5	0.00
R208 On 06/02/2020	Bond Future		Sell	5	0.00
R208 On 06/02/2020	Bond Future		Buy	38	0.00
R208 On 06/02/2020	Bond Future		Sell	38	0.00
R208 On 06/02/2020	Bond Future		Buy	324	0.00
R208 On 06/02/2020	Bond Future		Sell	324	0.00
R208 On 06/02/2020	Bond Future		Sell	371	0.00
R208 On 06/02/2020	Bond Future		Buy	371	0.00
<b>R209 Bond Future</b>					
R209 On 07/11/2019	Bond Future		Buy	1	0.00
R209 On 07/11/2019	Bond Future		Sell	1	0.00
R209 On 06/02/2020	Bond Future		Sell	1	0.00
R209 On 06/02/2020	Bond Future		Buy	1	0.00
R209 On 06/02/2020	Bond Future		Sell	2	0.00
R209 On 06/02/2020	Bond Future		Buy	2	0.00
R209 On 06/02/2020	Bond Future		Sell	4	0.00
R209 On 06/02/2020	Bond Future		Buy	4	0.00
R209 On 06/02/2020	Bond Future		Sell	10	0.00
R209 On 06/02/2020	Bond Future		Buy	10	0.00
R209 On 06/02/2020	Bond Future		Sell	10	0.00
R209 On 06/02/2020	Bond Future		Buy	10	0.00
R209 On 07/11/2019	Bond Future		Sell	16	0.00
R209 On 07/11/2019	Bond Future		Buy	16	0.00
R209 On 06/02/2020	Bond Future		Sell	16	0.00
R209 On 06/02/2020	Bond Future		Buy	16	0.00
R209 On 06/02/2020	Bond Future		Sell	23	0.00

R209 On 06/02/2020	Bond Future	Buy	23	0.00
R209 On 07/11/2019	Bond Future	Buy	25	0.00
R209 On 07/11/2019	Bond Future	Sell	25	0.00
R209 On 06/02/2020	Bond Future	Sell	25	0.00
R209 On 06/02/2020	Bond Future	Buy	25	0.00
R209 On 06/02/2020	Bond Future	Sell	27	0.00
R209 On 06/02/2020	Bond Future	Buy	27	0.00
R209 On 06/02/2020	Bond Future	Sell	34	0.00
R209 On 06/02/2020	Bond Future	Buy	34	0.00
R209 On 06/02/2020	Bond Future	Sell	41	0.00
R209 On 06/02/2020	Bond Future	Buy	41	0.00
R209 On 06/02/2020	Bond Future	Buy	81	0.00
R209 On 06/02/2020	Bond Future	Sell	81	0.00
R209 On 06/02/2020	Bond Future	Sell	119	0.00
R209 On 06/02/2020	Bond Future	Buy	119	0.00
R209 On 07/11/2019	Bond Future	Buy	130	0.00
R209 On 07/11/2019	Bond Future	Sell	130	0.00
R209 On 06/02/2020	Bond Future	Sell	130	0.00
R209 On 06/02/2020	Bond Future	Buy	130	0.00
R209 On 07/11/2019	Bond Future	Sell	156	0.00
R209 On 07/11/2019	Bond Future	Buy	156	0.00
R209 On 07/11/2019	Bond Future	Buy	156	0.00
R209 On 07/11/2019	Bond Future	Sell	156	0.00
R209 On 06/02/2020	Bond Future	Sell	156	0.00
R209 On 06/02/2020	Bond Future	Buy	156	0.00
R209 On 06/02/2020	Bond Future	Sell	156	0.00
R209 On 06/02/2020	Bond Future	Buy	156	0.00
R209 On 06/02/2020	Bond Future	Sell	269	0.00
R209 On 06/02/2020	Bond Future	Buy	269	0.00
R209 On 06/02/2020	Bond Future	Buy	577	0.00
R209 On 06/02/2020	Bond Future	Sell	577	0.00

**R213 Bond Future**

R213 On 07/11/2019	Bond Future	Buy	1,180	0.00
R213 On 07/11/2019	Bond Future	Sell	1,180	0.00
R213 On 06/02/2020	Bond Future	Sell	1,180	0.00
R213 On 06/02/2020	Bond Future	Buy	1,180	0.00
R213 On 07/11/2019	Bond Future	Buy	1,900	0.00
R213 On 07/11/2019	Bond Future	Sell	1,900	0.00
R213 On 06/02/2020	Bond Future	Sell	1,900	0.00
R213 On 06/02/2020	Bond Future	Buy	1,900	0.00

**R214 Bond Future**

R214 On 07/11/2019	Bond Future	Buy	2	0.00
R214 On 07/11/2019	Bond Future	Sell	2	0.00
R214 On 06/02/2020	Bond Future	Sell	2	0.00



Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R214 On 06/02/2020	Bond Future		Buy	2	0.00
R214 On 07/11/2019	Bond Future		Buy	10	0.00
R214 On 07/11/2019	Bond Future		Sell	10	0.00
R214 On 06/02/2020	Bond Future		Sell	10	0.00
R214 On 06/02/2020	Bond Future		Buy	10	0.00
R214 On 07/11/2019	Bond Future		Buy	30	0.00
R214 On 07/11/2019	Bond Future		Sell	30	0.00
R214 On 06/02/2020	Bond Future		Sell	30	0.00
R214 On 06/02/2020	Bond Future		Buy	30	0.00
R214 On 07/11/2019	Bond Future		Buy	48	0.00
R214 On 07/11/2019	Bond Future		Sell	48	0.00
R214 On 06/02/2020	Bond Future		Sell	48	0.00
R214 On 06/02/2020	Bond Future		Buy	48	0.00
R214 On 07/11/2019	Bond Future		Sell	90	0.00
R214 On 07/11/2019	Bond Future		Buy	90	0.00
R214 On 07/11/2019	Bond Future		Sell	90	0.00
R214 On 07/11/2019	Bond Future		Buy	90	0.00
R214 On 06/02/2020	Bond Future		Sell	90	0.00
R214 On 06/02/2020	Bond Future		Buy	90	0.00
R214 On 06/02/2020	Bond Future		Buy	90	0.00
R214 On 06/02/2020	Bond Future		Sell	90	0.00
<b>Grand Total for Daily Detailed Turnover:</b>				<b>23,399</b>	<b>0.00</b>